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UNITED STATES PATENT AND TRADEMARK OFFICE
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PART 2 - COPY TO BE RETURNED WITH RESPONSE



IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

In re application of:

Elie Ayache

Appl. No. 09/810,623

Filed: March 19, 2001

For: **System, Method, and Computer
Program Product for Use of
Lattices in Valuing Options**

Confirmation No. 8808

Art Unit: 2164

Examiner: (to be assigned)

Atty. Docket: 1776.0010002

**Reply To Notice To File Corrected Application
Papers -- Filing Date Granted**

Commissioner for Patents
Washington, D.C. 20231

Sir:

In reply to the Notice To File Corrected Application Papers dated **May 30, 2001**,
Applicants submit: Substitute Formal drawings in compliance with 37 C.F.R. § 1.84.

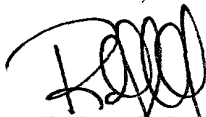
It is not believed that extensions of time or fees for net addition of claims are
required beyond those that may otherwise be provided for in documents accompanying this
paper. However, if additional extensions of time are necessary to prevent abandonment of
this application, then such extensions of time are hereby petitioned under 37 C.F.R.

09/810,623, 07/2001

§ 1.136(a), and any fees required therefor (including fees for net addition of claims) are hereby authorized to be charged to our Deposit Account No. 19-0036.

Respectfully submitted,

STERNE, KESSLER, GOLDSTEIN & FOX P.L.L.C.



Robert Sokohl
Attorney for Applicants
Registration No. 36,013

Date: 7/30/01

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